The diagonal mapping in mixed norm spaces

by

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Abstract. For any holomorphic function F in the unit polydisc U^n of \mathbb{C}^n , we consider its restriction to the diagonal, i.e., the function in the unit disc U of \mathbb{C} defined by $\mathcal{D}F(z) = F(z, \ldots, z)$, and prove that the diagonal mapping \mathcal{D} maps the mixed norm space $H^{p,q,|\alpha|+(p/q+1)(n-1)}(U)$ of the polydisc onto the mixed norm space $H^{p,q,|\alpha|+(p/q+1)(n-1)}(U)$ of the unit disc for any $0 and <math>0 < q \le \infty$.

1. Introduction. Let U^n be the polydisc in \mathbb{C}^n and T^n be its Shilov boundary (see [Ru1]). Denote by dm_n the normalized volume measure in U^n , and by $d\sigma_n$ the normalized surface measure on T^n . For any Lebesgue measurable function f in U^n , we define

(1.1)
$$M_q(r,f) = \left(\int_{T^n} |f(r\zeta)|^q \, d\sigma_n(\zeta)\right)^{1/q},$$

where $0 < q < \infty$ and $r\zeta = (r_1\zeta_1, \ldots, r_n\zeta_n)$. When $q = \infty$, as usual, we define $M_{\infty}(r, f)$ to be the essential supremum of $|f(r\zeta)|$ over $\zeta \in T^n$. If $0 , and <math>\alpha = (\alpha_1, \ldots, \alpha_n), \alpha_j > -1, \forall j = 1, \ldots, n$, let

(1.2)
$$\|f\|_{p,q,\alpha}^p = \int_{I^n} \prod_{j=1}^n (1-r_j^2)^{\alpha_j} M_q^p(r,f) \, dr,$$

where $I^n = [0, 1)^n$ and $dr = dr_1 \cdots dr_n$. The mixed norm space $L^{p,q,\alpha}(U^n)$ is then defined to be the space of functions f in U^n such that $||f||_{p,q,\alpha} < \infty$, and the holomorphic mixed norm space $H^{p,q,\alpha}(U^n)$ is its subspace consisting of holomorphic functions. The mixed norm spaces have been studied extensively; see, for example, [BP], [AJ], [J], [L], [Sh2], [Pa] and [SR].

The main purpose of this article is to consider the action of the diagonal mapping on mixed norm spaces on U^n .

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To each holomorphic function F in the unit polydisc U^n of \mathbb{C}^n , we associate a function $\mathcal{D}F$, defined on the unit disc U of \mathbb{C} by

(1.3)
$$\mathcal{D}F(z) = F(z, \dots, z).$$

The operator \mathcal{D} is called the *diagonal mapping*. In his book [Ru1], Rudin suggested the study of this mapping. Afterwards, the diagonal mapping has been completely investigated in the Hardy spaces and Bergman spaces; see [Ru1], [HO], [DS], [Sha], [MR], [Sh], [Djs], and [RL]. For instance, Shapiro [Sha] and Shamoian [Sh] proved that

(1.4)
$$\mathcal{D}H^{p,p,\alpha}(U^n) = H^{p,p,|\alpha|+2n-2}(U)$$

for any $0 and <math>\alpha_j > -1$, $\forall j = 1, \ldots, n$, where $|\alpha| = \alpha_1 + \cdots + \alpha_n$.

In view of (1.4), the interesting phenomenon in weighted Bergman spaces is that for any given weight α , the resulting weight $|\alpha|+2n-2$ is independent of p. But this fails in mixed norm spaces, i.e.,

$$\mathcal{D}H^{p,q,\alpha}(U^n) \neq H^{p,q,|\alpha|+2n-2}(U).$$

In fact, taking $f(z_1, z_2) = (1-z_1)^{-\beta_1}(1-z_2)^{-\beta_2}$ with $\beta_i = (1+\alpha_i)/2 + 4/5$ for i = 1, 2, one can easily verify that $f \in H^{2,1,\alpha}(U^2)$ but $\mathcal{D}f \notin H^{2,1,|\alpha|+2}(U)$.

Our main result is the following theorem.

THEOREM 1.1. Let $0 , <math>0 < q \le \infty$ and let $\alpha = (\alpha_1, \ldots, \alpha_n)$, $\alpha_j > -1$, $\forall j = 1, \ldots, n$. Then

(1.5)
$$\mathcal{D}H^{p,q,\alpha}(U^n) = H^{p,q,|\alpha| + (p/q+1)(n-1)}(U).$$

Theorem 1.1 also shows that, by the closed graph theorem, the composition operator C_{Φ} defined by

$$C_{\Phi}F = F \circ \Phi,$$

where $\Phi(z) = (z, ..., z)$ for any $z \in U$, is bounded from $H^{p,q,\alpha}(U^n)$ onto $H^{p,q,|\alpha|+(p/q+1)(n-1)}(U)$. For the theory of composition operators, we refer to [CM].

The paper is organized as follows. In the next section, we provide an integral representation for the diagonal mapping, given by the diagonalization of weighted Bergman operators of U^n . Similarly, we provide an integral representation for a right inverse operator of the diagonal mapping, given by the polarization of weighted Bergman operators of U. In the third section, we extend Hardy's inequalities ([HL], [Fl], [AB]) to higher dimensions, which is a key tool to proving the boundedness of integral operators in mixed norm spaces. In the fourth section, we show that the weighted Bergman projection \mathcal{T}_{β} , which is the orthogonal projection from $L^2(U^n, \prod_{j=1}^n (1-|u_j|^2)^{\beta_j} dm_n(u))$ onto $H^{2,2,\beta}(U^n)$, induces a bounded operator from $L^{p,q,\alpha}(U^n)$ to $H^{p,q,\alpha}(U^n)$.

2. Diagonalization and polarization. Set $\alpha = (\alpha_1, \ldots, \alpha_n)$ and $\beta = (\beta, \ldots, \beta_n)$.

HYPOTHESIS 2.1. Throughout the paper, we assume that

(i)
$$0 and $0 < q \le \infty$;
(ii) $\alpha_j > -1$, $\forall j = 1, ..., n$;
(iii) $\beta_j > \frac{\alpha_j + 1}{p} + \frac{1}{\min(q, 1)} - 2$, $\forall j = 1, ..., n$.$$

By Hypothesis 2.1, it is clear that always $\beta_j > -1$. We remark that Hypothesis 2.1(iii) is required only to assure the validity of technical lemmas in our applications, i.e., Lemmas 3.2, 3.3 and 4.2 below.

For any $u \in U^n$ and $r \in I^n$, we write $u = (u_1, \ldots, u_n)$ and $r = (r_1, \ldots, r_n)$. We shall often use the *polar coordinates formula*:

$$\int_{U^n} \prod_{j=1}^n (1 - |u_j|^2)^{\beta_j} |F(u)|^p \, dm_n(u) = 2^n \int_{I^n} \prod_{j=1}^n r_j (1 - r_j^2)^{\beta_j} M_p^p(r, F) \, dr$$

for any measurable function F in U^n . Further, if F is holomorphic, then it is well known (see [Sh1]) that

$$\int_{U^n} \prod_{j=1}^n (1-|u_j|^2)^{\beta_j} |F(u)|^p \, dm_n(u) \simeq \int_{I^n} \prod_{j=1}^n (1-r_j^2)^{\beta_j} M_p^p(r,F) \, dr,$$

where $A \simeq B$ means $K^{-1}A \leq B \leq KA$. Here and afterwards, K always denotes some positive absolute constant which may vary from line to line.

Our starting point is the weighted Bergman projection operator. For any function F in U^n and $v \in U^n$, we let

(2.1)
$$\mathcal{T}_{\beta}F(v) = \prod_{j=1}^{n} (\beta_j + 1) \int_{U^n} \frac{\prod_{j=1}^{n} (1 - |u_j|^2)^{\beta_j}}{\prod_{j=1}^{n} (1 - v_j \overline{u}_j)^{\beta_j + 2}} F(u) \, dm_n(u).$$

It is well known that \mathcal{T}_{β} is the orthogonal projection from the Hilbert space $L^{2}(U^{n}, \prod_{j=1}^{n}(1-|u_{j}|^{2})^{\beta_{j}}dm_{n}(u))$ onto its holomorphic Hilbert subspace, i.e. the weighted Bergman space $H^{2,2,\beta}(U^{n})$.

We also consider the diagonalization and polarization of the Bergman projection. For any functions F in U^n and f in U, we define functions $\mathcal{D}_{\beta}F$ in U and $\mathcal{E}_{\beta}f$ in U^n :

(2.2)
$$\mathcal{D}_{\beta}F(z) = \prod_{j=1}^{n} (\beta_j + 1) \int_{U^n} \frac{\prod_{j=1}^{n} (1 - |u_j|^2)^{\beta_j}}{\prod_{j=1}^{n} (1 - z\overline{u}_j)^{\beta_j + 2}} F(u) \, dm_n(u),$$

(2.3)
$$\mathcal{E}_{\beta}f(u) = (|\beta| + 2n - 1) \int_{U} \frac{(1 - |z|^2)^{|\beta| + 2n - 2}}{\prod_{j=1}^{n} (1 - u_j \overline{z})^{\beta_j + 2}} f(z) \, dm_1(z).$$

It is clear that \mathcal{D}_{β} is the diagonalization of the weighted Bergman operator \mathcal{T}_{β} of U^n , and \mathcal{E}_{β} is the polarization of the weighted Bergman projection $\mathcal{T}_{|\beta|+2n-2}$ of U. We shall see that, when restricted to holomorphic mixed norm spaces, \mathcal{D}_{β} coincides with the diagonal mapping \mathcal{D} , while \mathcal{E}_{β} plays the role of a right inverse of \mathcal{D} .

THEOREM 2.2. Under Hypothesis 2.1,

(i) $\mathcal{T}_{\beta}f = f$ for every $f \in H^{p,q,\alpha}(U^n)$;

(ii) $\mathcal{D}_{\beta}: H^{p,q,\alpha}(U^n) \to H^{p,q,|\alpha|+(p/q+1)(n-1)}(U)$ is bounded;

(iii) $\mathcal{E}_{\beta}: H^{p,q,|\alpha|+(p/q+1)(n-1)}(U) \to H^{p,q,\alpha}(U^n)$ is bounded.

COROLLARY 2.3. Under Hypothesis 2.1, for any $F \in H^{p,q,\alpha}(U^n)$, we have $\mathcal{D}F \in H^{p,q,|\alpha|+(p/q+1)(n-1)}(U)$ and

(2.4)
$$\mathcal{D} = \mathcal{D}_{\beta}|_{H^{p,q,\alpha}(U^n)}.$$

Proof. From (1.3), Theorem 2.2(i), (2.1) and (2.2), we have

(2.5)
$$\mathcal{D}F(z) = F(z, \dots, z) = \mathcal{T}_{\beta}F(z, \dots, z) = \mathcal{D}_{\beta}F(z).$$

Therefore Theorem 2.2(ii) shows that $\mathcal{D}F \in H^{p,q,|\alpha|+(p/q+1)(n-1)}(U)$).

COROLLARY 2.4. Under Hypothesis 2.1, for $f \in H^{p,q,|\alpha|+(p/q+1)(n-1)}(U)$, we have $\mathcal{E}_{\beta}f \in H^{p,q,\alpha}(U^n)$ and

(2.6)
$$\mathcal{D}(\mathcal{E}_{\beta}f) = f.$$

Proof. Let β be a multi-index satisfying Hypothesis 2.1. For any $f \in H^{p,q,|\alpha|+(p/q+1)(n-1)}(U)$, Theorem 2.2(iii) shows that $\mathcal{E}_{\beta}f \in H^{p,q,\alpha}(U^n)$.

Let $A(U^n)$ be the space of functions holomorphic in U^n and continuous in the closure of U^n . When n = 1, it is known [Sh2 (I), Proposition 2.3] that A(U) is dense in $H^{p,q,\gamma}(U)$ for any $\gamma > -1$. From (2.4) and the boundedness of \mathcal{D}_{β} and \mathcal{E}_{β} , as shown in Theorem 2.2(ii), (iii), we need only show that

$$\mathcal{D}_{\beta}(\mathcal{E}_{\beta}f) = f, \quad \forall f \in A(U).$$

Fix $w \in U$ and define

$$h_w(u) = \prod_{j=1}^n (1 - u_j \overline{w})^{-(\beta_j + 2)}, \quad u \in U^n.$$

Then h_w is a bounded holomorphic function in U^n , so that $\mathcal{T}_{\beta}h_w = h_w$ by Theorem 2.2(i). Recalling $\Phi(z) = (z, \ldots, z)$, we thus have

$$\mathcal{T}_{\beta}h_w(\Phi(z)) = h_w(\Phi(z)) = (1 - z\overline{w})^{-(|\beta| + 2n)}.$$

From (2.2) and (2.3), Fubini's theorem shows that for any $f \in A(U)$ and $z \in U$,

$$\begin{aligned} \mathcal{D}_{\beta}(\mathcal{E}_{\beta}f)(z) &= (|\beta| + 2n - 1) \int_{U} (1 - |w|^2)^{|\beta| + 2n - 2} \mathcal{T}_{\beta}h_w(\varPhi(z))f(w) \, dm_1(w) \\ &= (|\beta| + 2n - 1) \int_{U} \frac{(1 - |w|^2)^{|\beta| + 2n - 2}}{(1 - z\overline{w})^{|\beta| + 2n}} \, f(w) \, dm_1(w) \\ &= \mathcal{T}_{|\beta| + 2n - 2}f(z) = f(z). \quad \bullet \end{aligned}$$

Theorem 1.1 is a direct consequence of Corollaries 2.3 and 2.4.

3. Extended Hardy inequalities. In order to prove the boundedness of integral operators in mixed norm spaces, we need to establish some useful inequalities concerning mixed integrals over I^n or I, which are closely related to Hardy's inequalities when n = 1 (see [HL], [FI], [AB]).

PROPOSITION 3.1. Let $b_j > a_j > 0$, $c_j > 0$, $\forall j = 1, ..., n$, $\delta > 0$, and let $g: I^n \to [0, \infty)$ be measurable. Assume either 0 < k < 1 and g is increasing in each variable, or $1 \le k < \infty$. Then

$$\begin{aligned} \text{(i)} \quad & \int_{I} (1-\varrho)^{k|a|-1} \bigg(\int_{I^{n}} \frac{\prod_{j=1}^{n} (1-r_{j})^{c_{j}-1}}{\prod_{j=1}^{n} (1-r_{j}\varrho)^{b_{j}}} g(r) \, dr \bigg)^{k} \, d\varrho \\ & \leq K(a,b,c,k) \int_{I^{n}} \prod_{j=1}^{n} (1-r_{j})^{k(a_{j}-b_{j}+c_{j})-1} g^{k}(r) \, dr; \\ \text{(ii)} \quad & \int_{I^{n}} \prod_{j=1}^{n} (1-r_{j})^{ka_{j}-1} \bigg(\int_{I^{n}} \frac{\prod_{j=1}^{n} (1-t_{j})^{c_{j}-1}}{\prod_{j=1}^{n} (1-r_{j}t_{j})^{b_{j}}} g(t) \, dt \bigg)^{k} \, dr \\ & \leq K(a,b,c,k) \int_{I^{n}} \prod_{j=1}^{n} (1-r_{j})^{k(a_{j}-b_{j}+c_{j})-1} g^{k}(r) \, dr; \\ \text{(iii)} \quad & \int_{I^{n}} \prod_{j=1}^{n} (1-r_{j})^{ka_{j}-1} \bigg(\int_{I} \frac{(1-\varrho)^{\delta-1}}{\prod_{j=1}^{n} (1-r_{j}\varrho)^{b_{j}}} g(\varrho) \, d\varrho \bigg)^{k} \, dr \\ & \leq K(a,b,\delta,k) \int_{I} (1-\varrho)^{k(|a|-|b|+\delta)-1} g^{k}(\varrho) \, d\varrho. \end{aligned}$$

For the proof we need some technical lemmas.

LEMMA 3.2. Let $b_j > a_j > 0$, $j = 1, \ldots, n$, and $r \in I^n$. Then

(i)
$$\int_{I} \frac{(1-\varrho)^{|a|-1}}{\prod_{j=1}^{n} (1-r_{j}\varrho)^{b_{j}}} \, d\varrho \le K(a,b) \, \frac{1}{\prod_{j=1}^{n} (1-r_{j})^{b_{j}-a_{j}}};$$

(ii)
$$\int_{I^n} \frac{\prod_{j=1}^n (1-t_j)^{a_j-1}}{\prod_{j=1}^n (1-r_j t_j)^{b_j}} dt \le K(a,b) \frac{1}{\prod_{j=1}^n (1-r_j)^{b_j-a_j}}.$$

Proof. (i) When n = 1, the inequality is well known (see for example [SW]). We now apply induction on n to deal with the general case. Assume that (i) holds for n-1. For any given $r = (r_1, \ldots, r_n) \in I^n$, let $r_0 = \min\{r_j : j = 1, \ldots, n\}$. Then

$$\int_{r_0}^{1} \frac{(1-\varrho)^{|a|-1}}{\prod_{j=1}^n (1-r_j\varrho)^{b_j}} \, d\varrho \le \frac{(1-r_0)^{a_1}}{(1-r_0^2)^{b_1}} \int_{r_0}^{1} \frac{(1-\varrho)^{a_2+\dots+a_n-1}}{\prod_{j=2}^n (1-r_j\varrho)^{b_j}} \, d\varrho$$
$$\le \frac{1}{(1-r_1)^{b_1-a_1}} \, \frac{K}{\prod_{j=2}^n (1-r_j)^{b_j-a_j}}.$$

Since $\prod_{j=1}^{n} (1-r_j \varrho)^{-b_j} \leq \prod_{j=1}^{n} (1-\varrho)^{-b_j}$ for any $\varrho \in [0,1)$, we also have

$$\int_{0}^{r_{0}} \frac{(1-\varrho)^{|a|-1}}{\prod_{j=1}^{n} (1-r_{j}\varrho)^{b_{j}}} \, d\varrho \le K \, \frac{1}{(1-r_{0})^{|b|-|a|}} \le K \, \frac{1}{\prod_{j=1}^{n} (1-r_{j})^{b_{j}-a_{j}}}.$$

This proves (i).

(ii) This is obvious since the integral can be decomposed as the product of integrals over $I.~\bullet$

Applying the standard technique of Hardy–Littlewood [HL], we obtain the following inequality in the case of small indices.

LEMMA 3.3. Let $0 and <math>b_j \geq 0$, $c_j > 0$, $\forall j = 1, ..., n$, and let $g: I^n \to [0, \infty)$ be increasing in each variable. Then there exists K = K(p, b) such that

(3.1)
$$\left\{ \int_{I^n} \frac{\prod_{j=1}^n (1-t_j)^{c_j-1}}{\prod_{j=1}^n (1-r_j t_j)^{b_j}} g(t) dt \right\}^p \le K \int_{I^n} \frac{\prod_{j=1}^n (1-t_j)^{pc_j-1}}{\prod_{j=1}^n (1-r_j t_j)^{pb_j}} g^p(t) dt.$$

Proof. Let $\lambda_{k_j} = 1 - 2^{-k_j}$ and $I_k = \prod_{j=1}^n [\lambda_{k_j-1}, \lambda_{k_j}]$. Then in I_k we have

$$1 - \lambda_{k_j} \le 1 - t_j \le 2(1 - \lambda_{k_j}), \quad 1 - \varrho \lambda_{k_j} \le 1 - \varrho t_j \le 2(1 - \varrho \lambda_{k_j}),$$
$$g(t) \le g(\lambda_k), \quad |I_k| = \prod_{j=1}^n (1 - \lambda_{k_j}),$$

where $\lambda_k = (\lambda_{k_1}, \dots, \lambda_{k_n}), \ \varrho \in I$ and $t = (t_1, \dots, t_n) \in I_k$. We claim that

(3.2)
$$\left\{ \int_{I_k} \frac{\prod_{j=1}^n (1-t_j)^{c_j-1}}{\prod_{j=1}^n (1-r_j t_j)^{b_j}} g(t) dt \right\}^p \le K \int_{I_{k+1}} \frac{\prod_{j=1}^n (1-t_j)^{pc_j-1}}{\prod_{j=1}^n (1-r_j t_j)^{pb_j}} g^p(t) dt.$$

Indeed, the integrand on the left side of (3.2) is enlarged if we replace t_j by the constant λ_{k_j} and g(t) by the constant $g(\lambda_k)$, up to a constant independent of k. Then we can calculate the resulting integral and its pth power. The result is further enlarged if we replace λ_k by $t \in I_{k+1}$, so (3.2) holds. Now we write the integral over I^n as the sum of integrals over I_k , and then apply the inequality $(a + b)^p \leq a^p + b^p$ for 0 . The desired conclusion follows from (3.2) by summing over <math>k.

Now we can prove the generalized Hardy inequality.

Proof of Proposition 3.1. (i) First assume that $1 < k < \infty$. Set

$$J = \int_{I^n} \frac{\prod_{j=1}^n (1-r_j)^{c_j-1}}{\prod_{j=1}^n (1-r_j\varrho)^{b_j}} g(r) \, dr.$$

Rewrite the integrand of J as the product of

$$\prod_{j=1}^{n} (1-r_j)^{b_j - a_j - \varepsilon - 1/k'} \prod_{j=1}^{n} (1-\varrho r_j)^{a_j - b_j}$$

and

$$\prod_{j=1}^{n} (1-r_j)^{c_j - b_j + a_j + \varepsilon - 1/k} \prod_{j=1}^{n} (1-\varrho r_j)^{-a_j} g(r).$$

Here ε is a sufficiently small positive number and k' is the conjugate index of k. Applying Hölder's inequality and Lemma 3.2(ii), we have

(3.3)
$$J^{k} \leq \frac{K}{\prod_{j=1}^{n} (1-\varrho)^{k\varepsilon}} \int_{I^{n}} \frac{\prod_{j=1}^{n} (1-r_{j})^{k(c_{j}-b_{j}+a_{j}+\varepsilon)-1}}{\prod_{j=1}^{n} (1-\varrho r_{j})^{ka_{j}}} g^{k}(r) dr$$

Note that here we used the assumption $b_j > a_j$.

For $0 < k \leq 1$, Lemma 3.3 shows that

$$J^{k} \leq K \int_{I^{n}} \frac{\prod_{j=1}^{n} (1-r_{j})^{kc_{j}-1}}{\prod_{j=1}^{n} (1-\varrho r_{j})^{kb_{j}}} g^{k}(r) dr.$$

Consequently, for any $0 < k < \infty$, J^k can be estimated by the integral over I^n , so that Fubini's theorem and Lemma 3.2(i) yield the desired result.

(ii) Since the expression in brackets in (ii) is again J, and J^k can be estimated by the integral over I^n , the desired result follows from Fubini's theorem.

(iii) Set

$$\widetilde{J} = \int_{I} \frac{(1-\varrho)^{\delta-1}}{\prod_{j=1}^{n} (1-r_j \varrho)^{b_j}} g(\varrho) \, d\varrho.$$

For $1 < k < \infty$, we take $\varepsilon > 0$ sufficiently small and rewrite the above integrand as the product of

$$(1-\varrho)^{|b|-|a|-n\varepsilon-1/k'}\prod_{j=1}^n(1-r_j\varrho)^{a_j-b_j}$$

and

$$(1-\varrho)^{\delta-|b|+|a|+n\varepsilon-1/k}\prod_{j=1}^n(1-r_j\varrho)^{-a_j}g(\varrho).$$

Then from Hölder's inequality and Lemma 3.2(i),

$$\widetilde{J}^k \le K \frac{1}{\prod_{j=1}^n (1-r_j)^{k\varepsilon}} \int_I \frac{(1-\varrho)^{k(\delta-|b|+|a|+n\varepsilon)-1}}{\prod_{j=1}^n (1-r_j\varrho)^{ka_j}} g^k(\varrho) \, d\varrho.$$

If 0 < k < 1, Lemma 3.3 shows that \widetilde{J}^k can be estimated by the integral over I. The desired result now follows from Fubini's theorem and Lemma 3.2(ii).

4. Weighted Bergman projections. In this section, we consider the boundedness of weighted Bergman operators on $L^{p,q,\alpha}(U^n)$. We refer to [FR], [SW] for boundedness properties of weighted Bergman operators on L^p spaces in the unit ball of \mathbb{C}^n .

THEOREM 4.1. Under Hypothesis 2.1,

- (i) $\mathcal{T}_{\beta} : L^{p,q,\alpha}(U^n) \to H^{p,q,\alpha}(U^n)$ is bounded provided $1 \le p < \infty$ and $1 \le q \le \infty;$ (...) $\mathcal{T}_{\beta} : L^{p,q,\alpha}(U^n) \to H^{p,q,\alpha}(U^n)$ is bounded provided $1 \le p < \infty$ and
- (ii) $\mathcal{T}_{\beta}: H^{\overline{p},q,\alpha}(U^n) \to H^{p,q,\alpha}(U^n)$ is always bounded.

Let δ_{jk} be the Kronecker delta, i.e., $\delta_{jk} = 1$ if j = k, and 0 otherwise.

LEMMA 4.2. Let $u = (u_1, \ldots, u_n) \in U^n$ and $r_j = |u_j|, j = 1, \ldots, n$. If $\alpha_j > 1$, then for any $\varrho \in I$ and $t \in I^n$,

(i)
$$\int_{T} \frac{d\sigma_1(\zeta)}{\prod_{j=1}^n |1 - \varrho \zeta \overline{u}_j|^{\alpha_j}} \le K(\alpha) \frac{1}{\prod_{j=1}^n (1 - \varrho r_j)^{\alpha_j - \delta_{j,1}}};$$

(ii)
$$\int_{T^n} \frac{d\sigma_n(\zeta)}{\prod_{j=1}^n |1 - t_j \zeta_j \overline{u}_j|^{\alpha_j}} \le K(\alpha) \frac{1}{\prod_{j=1}^n (1 - t_j r_j)^{\alpha_j - 1}}.$$

Proof. The case of n = 1 is well known (see [D]). Assertion (i) then follows from the inequality

$$\prod_{j=2}^{n} |1 - \varrho \zeta \overline{u}_j|^{-\alpha_j} \le \prod_{j=2}^{n} (1 - \varrho r_j)^{-\alpha_j}.$$

Assertion (ii) is obvious since it can be reduced to the case n = 1.

Proof of Theorem 4.1. For any function F in U^n and

$$\beta_j > \frac{\alpha_j + 1}{p} + \frac{1}{\min\{q, 1\}} - 2, \quad \alpha_j > -1, \quad \forall j = 1, \dots, n,$$

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let

(4.1)
$$G_v(u) = F(u) \prod_{j=1}^n (1 - \overline{v}_j u_j)^{-(\beta_j + 2)}$$

for any $v, u \in U^n$. By (2.1) and the polar coordinates formula,

(4.2)
$$|\mathcal{T}_{\beta}F(v)| \le K \int_{I^n} \prod_{j=1}^n (1-r_j)^{\beta_j} M_1(r,G_v) \, dr.$$

Assume that $1 \leq q \leq \infty$. Minkowski's inequality shows that

(4.3)
$$M_q(t, \mathcal{T}_{\beta}F) \leq K \int_{I^n} \prod_{j=1}^n (1-r_j)^{\beta_j} M_q(t, M_1(r, G_v)) \, dr.$$

Let $v, u \in U^n$ and $t_j = |v_j|, r_j = |u_j|$. We claim that

(4.4)
$$M_q(t, M_1(r, G_v)) \le K M_q(r, F) \prod_{j=1}^n (1 - t_j r_j)^{-(\beta_j + 1)}.$$

From this claim together with (4.3), we find

(4.5)
$$M_q(t, \mathcal{T}_{\beta}F) \le K \int_{I^n} \frac{\prod_{j=1}^n (1-r_j)^{\beta_j}}{\prod_{j=1}^n (1-t_j r_j)^{\beta_j+1}} M_q(r, F) dr$$

Therefore, applying Proposition 3.1(ii) with $b_j = c_j = \beta_j + 1$, $a_j = (\alpha_j + 1)/p$, k = p and $g(r) = M_q(r, F)$ we get

$$\int_{I^n} \prod_{j=1}^n (1-t_j^2)^{\alpha_j} M_q^p(t, \mathcal{T}_\beta F) \, dt \le K \int_{I^n} \prod_{j=1}^n (1-r_j^2)^{\alpha_j} M_q^p(r, F) \, dr.$$

Here we used Hypothesis (2.1)(iii), which assures $b_j > a_j$. To prove the case $1 \le q \le \infty$, it remains to prove claim (4.4). Rewrite $G_v(u) = G_v^{(1)}(u)G_v^{(2)}(u)$, where

$$G_v^{(1)}(u) = F(u) \prod_{j=1}^n (1 - \overline{v}_j u_j)^{-(\beta_j + 2)/q},$$

$$G_v^{(2)}(u) = \prod_{j=1}^n (1 - \overline{v}_j u_j)^{-(\beta_j + 2)/q'}.$$

From Hölder's inequality we have

(4.6)
$$M_1(r, G_v) \le M_q(r, G_v^{(1)}) M_{q'}(r, G_v^{(2)})$$
$$\le K(q, \beta) M_q(r, G_v^{(1)}) \prod_{j=1}^n (1 - t_j r_j)^{-(\beta_j + 1)/q'}.$$

If $q = \infty$, then $G_v^{(1)} = F$ and q' = 1, so that (4.4) follows from (4.6). If $1 \le q < \infty$, notice that by (1.1), the definition of $G_v^{(1)}$ and Lemma 4.2(ii),

$$M_q^q(t, M_q(r, G_v^{(1)})) = \int_{T^n} \int_{T^n} |G_{t\eta}^{(1)}(r\zeta)|^q \, d\sigma_n(\zeta) \, d\sigma_n(\eta)$$

$$\leq K M_q^q(r, F) \prod_{j=1}^n (1 - t_j r_j)^{-(\beta_j + 1)},$$

and the claim also follows from (4.6).

Assume now that 0 < q < 1 and that F is holomorphic in U^n . Then G_v is holomorphic in U^n for any given $v \in U^n$, so that $M_1(r, G_v)$ is increasing in each r_j , $j = 1, \ldots, n$. Thus from (4.2) and Lemma 3.3, we obtain

$$|\mathcal{T}_{\beta}F(v)|^{q} \leq K \prod_{I^{n}} \prod_{j=1}^{n} (1-r_{j})^{q(\beta_{j}+1)-1} M_{1}^{q}(r,G_{v}) \, dr.$$

Combining this with

$$M_1^q(r, G_v) \le K(q) \prod_{j=1}^n (1-r_j)^{q-1} M_q^q(r, G_v),$$

which holds since G_v is holomorphic (see [Fr]), we deduce that

$$|\mathcal{T}_{\beta}F(v)|^{q} \leq K \int_{U^{n}} \frac{\prod_{j=1}^{n} (1-|u_{j}|^{2})^{q(\beta_{j}+2)-2}}{\prod_{j=1}^{n} |1-v_{j}\overline{u}_{j}|^{q(\beta_{j}+2)}} |F(u)|^{q} dm_{n}(u).$$

Now, integrating over T^n and changing the order of integration, from Lemma 4.2(ii) we have

$$M_q^q(t, \mathcal{T}_{\beta}F) \le K \int_{I^n} \frac{\prod_{j=1}^n (1-r_j)^{q(\beta_j+2)-2}}{\prod_{j=1}^n (1-t_j r_j)^{q(\beta_j+2)-1}} M_q^q(r, F) \, dr.$$

By applying Proposition 3.1(ii), we obtain

$$\int_{I^n} \prod_{j=1}^n (1-t_j^2)^{\alpha_j} M_q^p(t, \mathcal{T}_\beta F) \, dt \le K \int_{I^n} \prod_{j=1}^n (1-r_j^2)^{\alpha_j} M_q^p(r, F) \, dr.$$

This completes the proof. \blacksquare

5. Proof of Theorem 2.2. This section is devoted to proving Theorem 2.2.

Proof of Theorem 2.2(i). By applying the method of [Sh2 (I), Proposition 2.3], every function in $L^{p,q,\alpha}_a(U^n)$ can be approximated by its slice functions, so $A(U^n)$ is dense in $H^{p,q,\alpha}(U^n)$. We claim that

$$\mathcal{T}_{\beta}|_{A(U^n)} = \mathrm{Id}.$$

In fact the case n = 1 is well known (see [FR]) and the general case follows from this special case by iteration. More precisely, let $F \in A(U^n)$ and rewrite (2.1) as

$$\mathcal{T}_{\beta}F(v) = \prod_{k=2}^{n} (\beta_{k}+1) \int_{U^{n-1}} \frac{\prod_{k=2}^{n} (1-|u_{k}|^{2})^{\beta_{k}}}{\prod_{k=2}^{n} (1-v_{k}\overline{u}_{k})^{\beta_{j}+2}} dm_{1}(u_{2}) \cdots dm_{1}(u_{n})$$
$$\cdot \int_{U} (\beta_{1}+1) \frac{(1-|u_{1}|^{2})^{\beta_{1}}}{(1-v_{1}\overline{u}_{1})^{\beta_{1}+2}} F(u_{1},\ldots,u_{n}) dm_{1}(u_{1}).$$

Note that the second integral is equal to $F(v_1, u_2, \ldots, u_n)$. By continuing this procedure, we finally have

$$\mathcal{T}_{\beta}F(v_1,\ldots,v_n)=F(v_1,\ldots,v_n),$$

as desired. Thus the boundedness of \mathcal{T}_{β} ensured by Theorem 4.1(ii) implies that

(5.1)
$$\mathcal{T}_{\beta}|_{H^{p,q,\alpha}(U^n)} = \mathrm{Id.} \blacksquare$$

Proof of Theorem 2.2(ii). Let $z \in U$, $u \in U^n$ and $\varrho = |z|, r_j = |u_j|$. Let

(5.2)
$$G_z(u) = F(u) \prod_{j=1}^n (1 - \overline{z}u_j)^{-(\beta_j + 2)}.$$

By (2.2) and the polar coordinates formula,

(5.3)
$$|\mathcal{D}_{\beta}F(z)| \leq K \int_{I^n} \prod_{j=1}^n (1-r_j)^{\beta_j} M_1(r,G_z) dr.$$

Assume that 0 < q < 1 and that F is holomorphic on U^n . Then G_z is holomorphic on U^n for any given $z \in U$. By Lemma 3.3,

$$|\mathcal{D}_{\beta}F(z)|^q \le K \int_{I^n} \prod_{j=1}^n (1-r_j)^{q(\beta_j+1)-1} M_1^q(r,G_z) \, dr.$$

Since
$$M_1^q(r, G_z) \le K(q) \prod_{j=1}^n (1-r_j)^{q-1} M_q^q(r, G_z)$$
 (see [Fr]), we have

$$|\mathcal{D}_{\beta}F(z)|^{q} \leq K \int_{U^{n}} \frac{\prod_{j=1}^{n} (1-|u_{j}|^{2})^{q(\beta_{j}+2)-2}}{\prod_{j=1}^{n} |1-z\overline{u}_{j}|^{q(\beta_{j}+2)}} |F(u)|^{q} dm_{n}(u).$$

Consequently, Lemma 4.2(i) shows that

$$M_{q}^{q}(\varrho, \mathcal{D}_{\beta}F) \leq K \int_{I^{n}} \frac{\prod_{j=1}^{n} (1-r_{j})^{q(\beta_{j}+2)-2}}{\prod_{j=1}^{n} (1-\varrho r_{j})^{q(\beta_{j}+2)-\delta_{j1}}} M_{q}^{q}(r, F) \, dr.$$

Applying Proposition 3.1(i), we obtain

$$\int_{I} (1-\varrho)^{|\alpha|+(p/q+1)(n-1)} M_q^p(\varrho, \mathcal{D}_\beta F) \, d\varrho \le K \int_{I^n} \prod_{j=1}^n (1-r_j)^{\alpha_j} M_q^p(r, F) \, dr.$$

m

This proves the case 0 < q < 1.

Let $1 \leq q \leq \infty$. By (5.3), Minkowski's inequality shows that

$$M_q(\varrho, \mathcal{D}_\beta F) \le K \prod_{I^n} \prod_{j=1}^n (1-r_j)^{\beta_j} M_q(\varrho, M_1(r, G_z)) \, dr.$$

We claim that

(5.4)
$$M_q(\varrho, M_1(r, G_z)) \le K M_q(r, F) \prod_{j=1}^n (1 - r_j \varrho)^{-(\beta_j + 1 + (1 - \delta_{j1})/q)}.$$

From (5.4), we have

(5.5)
$$M_q(\varrho, \mathcal{D}_\beta F) \le K \int_{I^n} \frac{\prod_{j=1}^n (1-r_j)^{\beta_j}}{\prod_{j=1}^n (1-\varrho r_j)^{\beta_j+1+(1-\delta_{j1})/q}} M_q(r, F) dr,$$

and apply Proposition 3.1(i) to obtain the desired result.

It remains to prove (5.4). We rewrite $G_z(u) = G_z^{(1)}(u)G_z^{(2)}(u)$, where

$$G_z^{(1)}(u) = F(u) \prod_{j=1}^n (1 - \overline{z}u_j)^{-(\beta_j + 2)/q}$$
$$G_z^{(2)}(u) = \prod_{j=1}^n (1 - \overline{z}u_j)^{-(\beta_j + 2)/q'}.$$

From Hölder's inequality and Lemma 4.2 we have

(5.6)
$$M_1(r, G_z) \le M_q(r, G_z^{(1)}) M_{q'}(r, G_z^{(2)})$$
$$\le K(q, \beta) M_q(r, G_z^{(1)}) \prod_{j=1}^n (1 - |z| r_j)^{-(\beta_j + 1)/q'}.$$

If $q = \infty$, then $G_z^{(1)} = F$ and q' = 1, so that claim (5.4) follows from (5.6). If $1 \le q < \infty$, notice that

$$M_{q}^{q}(\varrho, M_{q}(r, G_{z}^{(1)})) = \int_{T} \int_{T} |G_{\varrho\eta}^{(1)}(r\zeta)|^{q} \, d\sigma_{n}(\zeta) \, d\sigma_{1}(\eta)$$
$$\leq K M_{q}^{q}(r, F) \prod_{j=1}^{n} (1 - r_{j}\varrho)^{-(\beta_{j} + 2 - \delta_{j1})}$$

Hence claim (5.4) also follows from (5.6). This ends the proof.

Proof of Theorem 2.2(iii). Let f be holomorphic on U and let

(5.7)
$$G_u(z) = f(z) \prod_{j=1}^n (1 - z\overline{u}_j)^{-(\beta_j + 2)}$$

for any $u \in U^n$ and $z \in U$. From (2.3), (5.8) $|\mathcal{E}_{\beta}f(u)| \leq K \int_{I} (1-\varrho)^{|\beta|+2n-2} M_1(\varrho, G_u) d\varrho.$ First assume that 0 < q < 1. Since G_u is holomorphic on U for any given $u \in U^n$, it follows from Lemma 3.3 with n = 1 that

$$|\mathcal{E}_{\beta}f(u)|^{q} \leq K \int_{I} (1-\varrho)^{q(|\beta|+2n-1)-1} M_{1}^{q}(\varrho,G_{u}) \, d\varrho.$$

Notice that $M_1^q(\varrho, G_u) \leq K(q)(1-\varrho)^{q-1}M_q^q(\varrho, G_u)$. Recalling the definition of G_u in (5.7) we have

$$|\mathcal{E}_{\beta}f(u)|^{q} \leq K \int_{U} \frac{(1-|z|^{2})^{q(|\beta|+2n)-2}}{\prod_{j=1}^{n} |1-z\overline{u}_{j}|^{q(\beta_{j}+2)}} |f(z)|^{q} dm_{1}(z),$$

so that Lemma 4.2(ii) gives

$$M_q^q(r, \mathcal{E}_{\beta}f) \le K \int_I \frac{(1-\varrho)^{q(|\beta|+2n)-2}}{\prod_{j=1}^n (1-\varrho r_j)^{q(\beta_j+2)-1}} M_q^q(\varrho, f) \, d\varrho,$$

and Proposition 3.1(iii) implies

$$\int_{I^n} \prod_{j=1}^n (1-r_j)^{\alpha_j} M^p_q(r, \mathcal{E}_\beta f) dr \le K \int_I (1-\varrho)^{|\alpha|+(p/q+1)(n-1)} M^p_q(\varrho, f) d\varrho.$$

Now we assume that $1 \leq q \leq \infty$. Then, from (5.8), Minkowski's inequality shows that

(5.9)
$$M_q(r, \mathcal{E}_{\beta}f) \le K \int_I (1-\varrho)^{|\beta|+2n-2} M_q(r, M_1(\varrho, G_u)) \, d\varrho.$$

We claim that, for $r \in I^n$ defined by $r_j = |u_j|$ and $\varrho = |z| \in I$,

(5.10)
$$M_q(r, M_1(\varrho, G_u)) \le K M_q(\varrho, f) \prod_{j=1}^n (1 - r_j \varrho)^{-(\beta_j + 1 + (1 - \delta_{j1})/q')}.$$

From this claim and (5.9), we find

(5.11)
$$M_q(r, \mathcal{E}_{\beta} f) \le K \int_I \frac{(1-\varrho)^{|\beta|+2n-2}}{\prod_{j=1}^n (1-\varrho r_j)^{\beta_j+1+(1-\delta_{j1})/q'}} M_q(\varrho, f) \, d\varrho.$$

Therefore, applying Proposition 3.1(iii) we get the desired result:

$$\int_{I^n} \prod_{j=1}^n (1-r_j)^{\alpha_j} M^p_q(r, \mathcal{E}_\beta f) \, dr \le K \int_I (1-\varrho)^{|\alpha|+(p/q+1)(n-1)} M^p_q(\varrho, f) \, d\varrho.$$

It remains to prove the claim in (5.10). To this end, write $G_u(z) = G_u^{(1)}(z)G_u^{(2)}(z)$, where

$$G_u^{(1)}(z) = f(z) \prod_{j=1}^n (1 - z\overline{u}_j)^{-(\beta_j + 2)/q},$$

$$G_u^{(2)}(z) = \prod_{j=1}^n (1 - z\overline{u}_j)^{-(\beta_j + 2)/q'}.$$

From Hölder's inequality and Lemma 4.2(i) we have, for any $\beta_j > -1$, (5.12) $M_1(\varrho, G_u) \leq M_q(\varrho, G_u^{(1)}) M_{q'}(\varrho, G_u^{(2)})$ $\leq K(q, \beta) M_q(\varrho, G_u^{(1)}) \prod_{j=1}^n (1 - |u_j|\varrho)^{-(\beta_j + 2 - \delta_{j1})/q'}.$

If $q = \infty$, then $G_u^{(1)} = f$ and q' = 1 so that (5.10) follows directly from (5.12). If $1 \le q < \infty$, notice that in virtue of (1.1), Fubini's theorem and Lemma 4.2,

$$M_q^q(r, M_q(\varrho, G_u^{(1)})) = \int_{T^n} \int_T |G_{r\eta}^{(1)}(\varrho\zeta)|^q \, d\sigma_1(\zeta) \, d\sigma_n(\eta)$$
$$\leq K M_q^q(\varrho, f) \prod_{j=1}^n (1 - r_j \varrho)^{-(\beta_j + 1)}.$$

Then (5.10) follows from (5.12) and Lemma 3.2(i). This completes the proof. \blacksquare

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